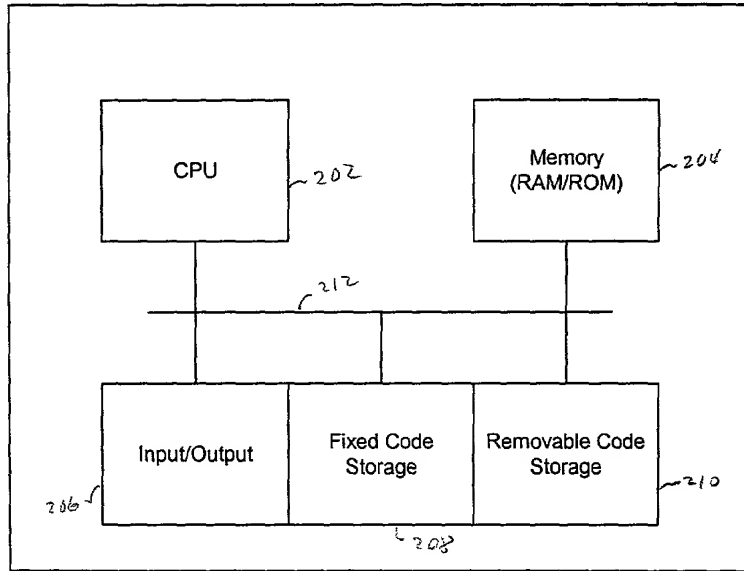


100

FIG. 1



200

FIG. 2

Figure 3

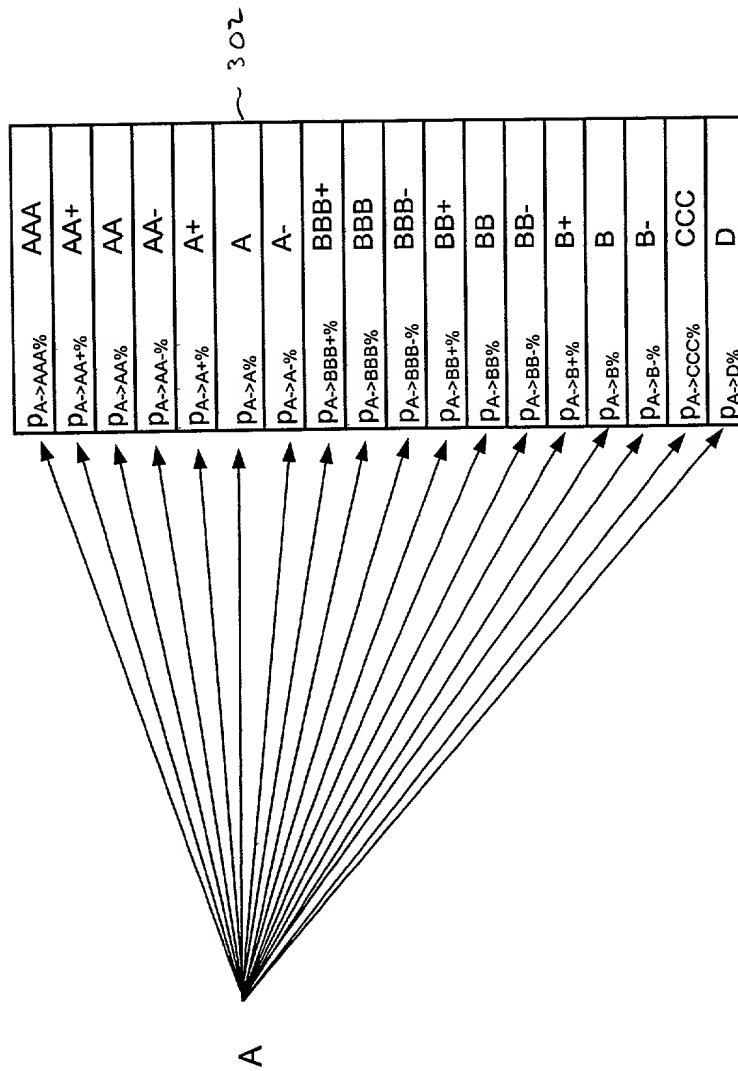


Figure 4:

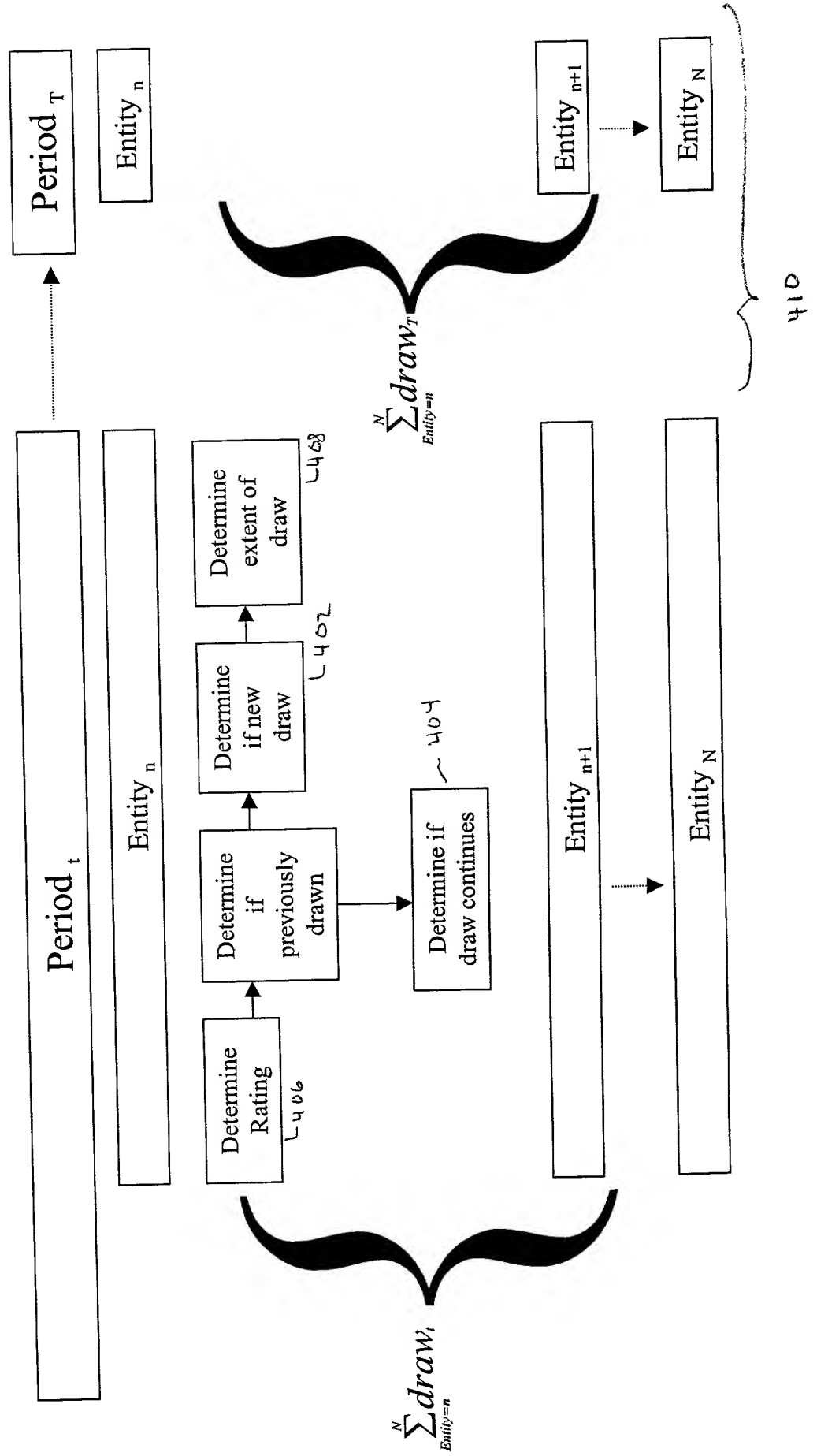


Figure 5:

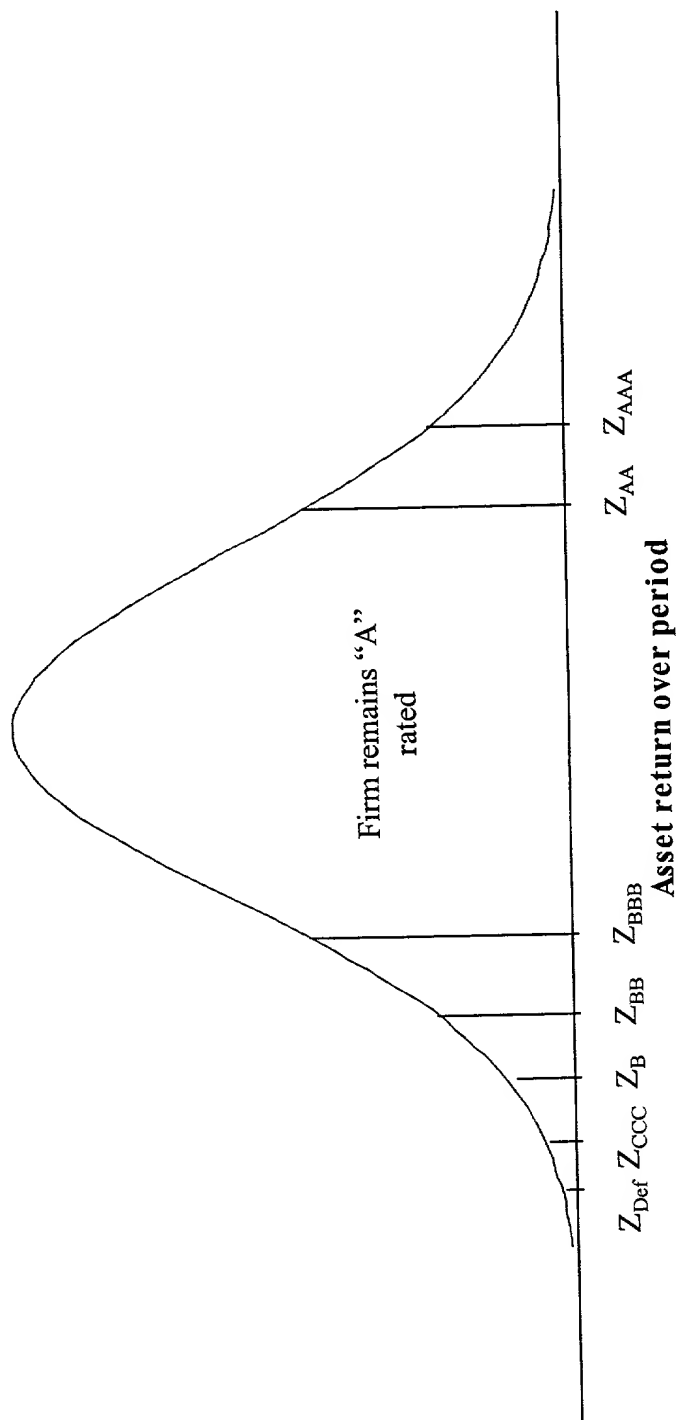
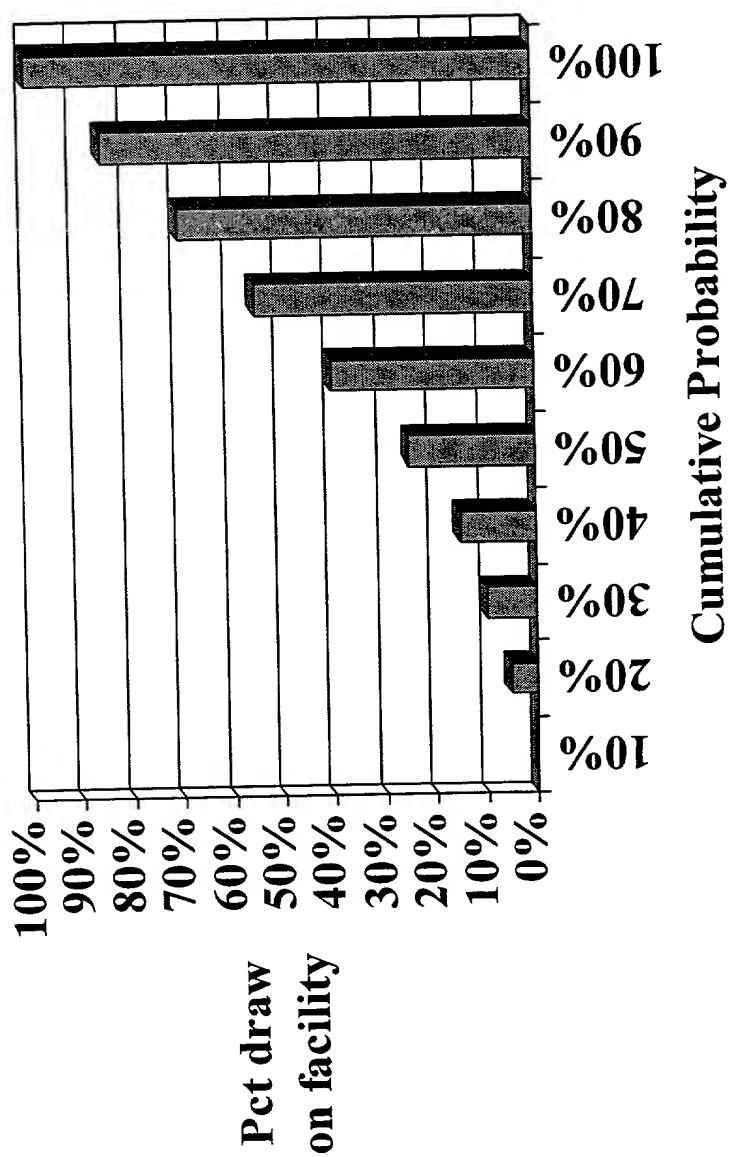


Figure 6:



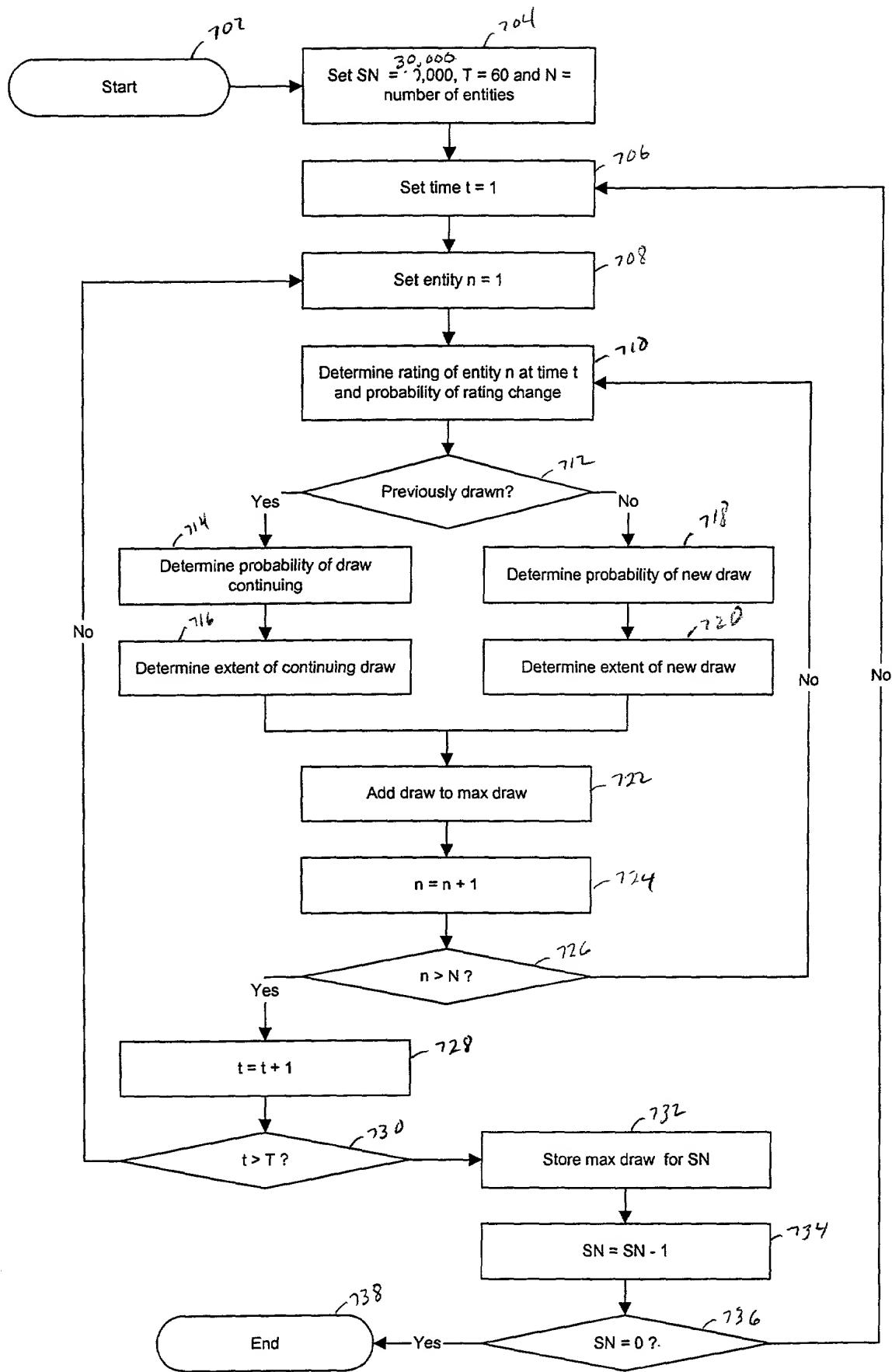


FIG. 7

Entity A

Simulation  
period

1 — 808

802		804	806	812	818	819	824
Asset		Maturity	Beginning Rating	Ending Rating	Previous Draw	Continuing Draw	Draw this period
810 ~	1	60	AA	AA	no	no	0
	2	48	A+	A+	no	no	0
	3	60	AA+	AA+	no	no	0
	4	54	A-	A-	no	no	0
814 ~	5	60	BBB+	A-	no	no	0
	6	48	AA	AA	no	no	0
816 ~	7	48	A-	BBB+	no	no	0
820 ~	8	48	BBB	BBB	yes	no	0
822 ~	9	36	A	A	no	no	0
	10	60	A+	A+	no	no	0
	11	54	AA	AA	no	no	0
	12	36	AAA	AA	no	no	0
	13	60	BB-	BB-	yes	yes	10
	14	43	A	A	no	no	0
826 ~	Total This Period						10

FIG. 8



Entity A

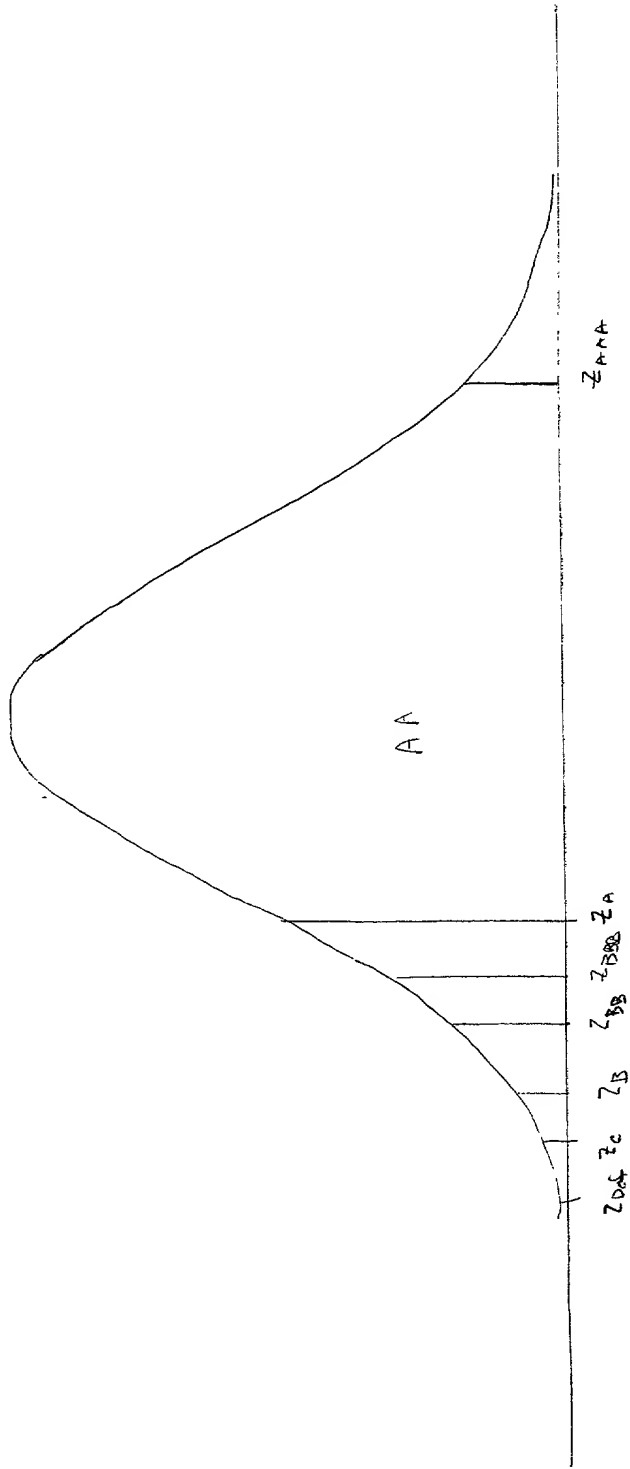
Simulation  
period

2 - 902

904		906		908	910	912	914	916
Asset	Maturity	Beginning Rating	Ending Rating	Previous Draw	Continuing Draw	Draw this period		
	1	59 AA	AA	no	no			0
	2	47 A+	A+	no	no			0
	3	59 AA+	AA+	no	no			0
	4	53 A-	A-	no	no			0
	5	59 A-	A-	no	no			0
	6	47 AA	AA	no	no			0
922 ✓	7	47 BBB+	BBB+	no	no			10
918 ✓	8	47 BBB	BBB	no	no			0
	9	35 A	A	no	no			0
	10	59 A+	A+	no	no			0
	11	53 AA	AA	no	no			0
	12	35 AA	AA	no	no			0
920 ✓	13	59 BB-	BB-	yes	yes			10
	14	42 A	A	no	no			0
924 ✓ Total This Period								20

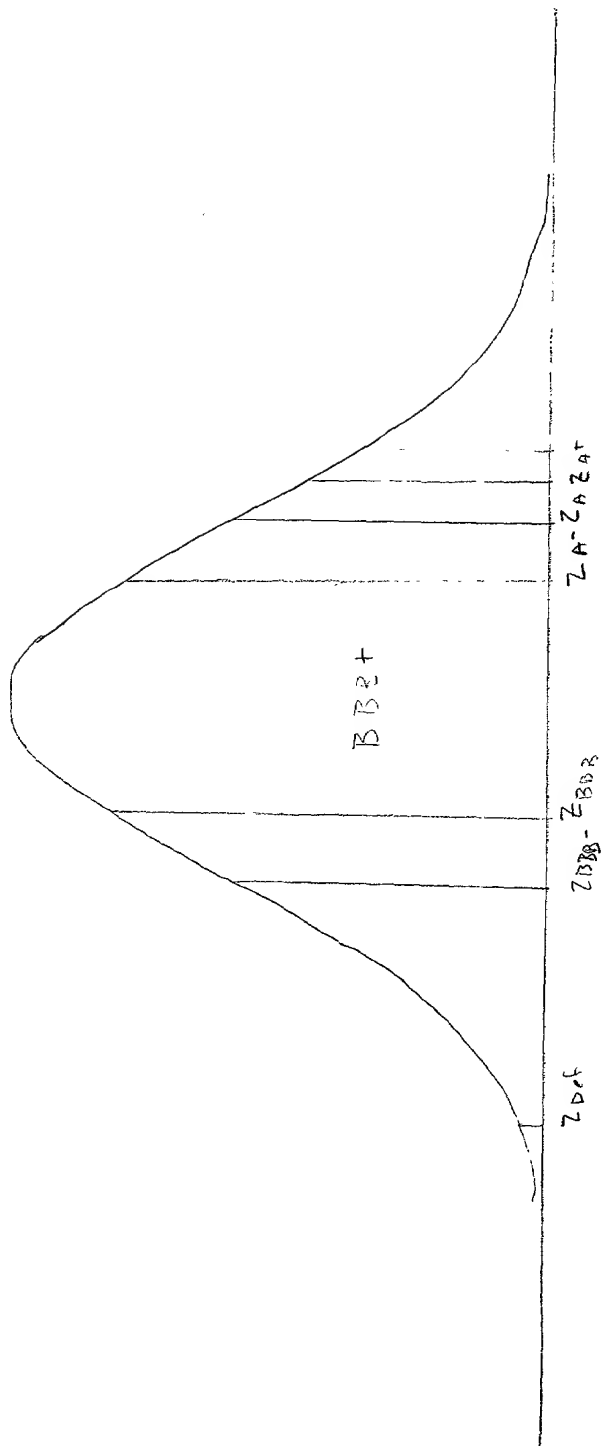
FIG. 9

10. 2000年12月1日



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THEORETICAL



F 1611

TOP-64460

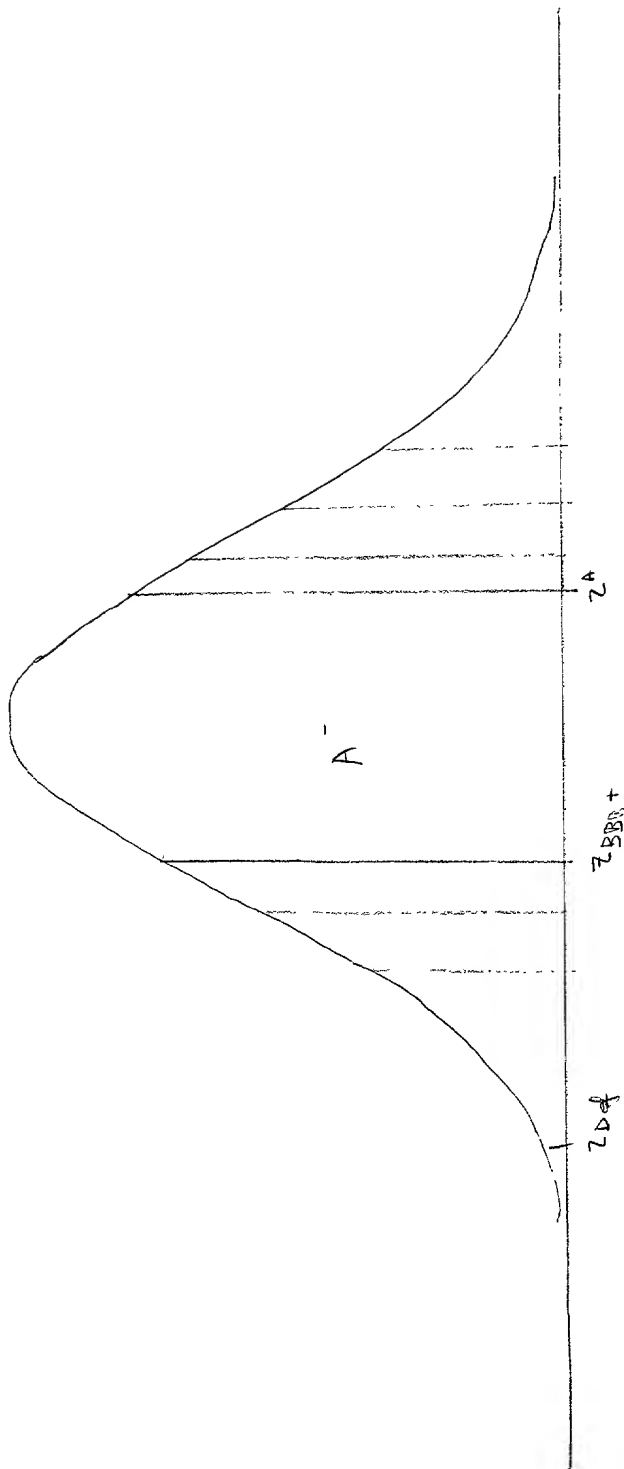


FIG 12

FIG. 13

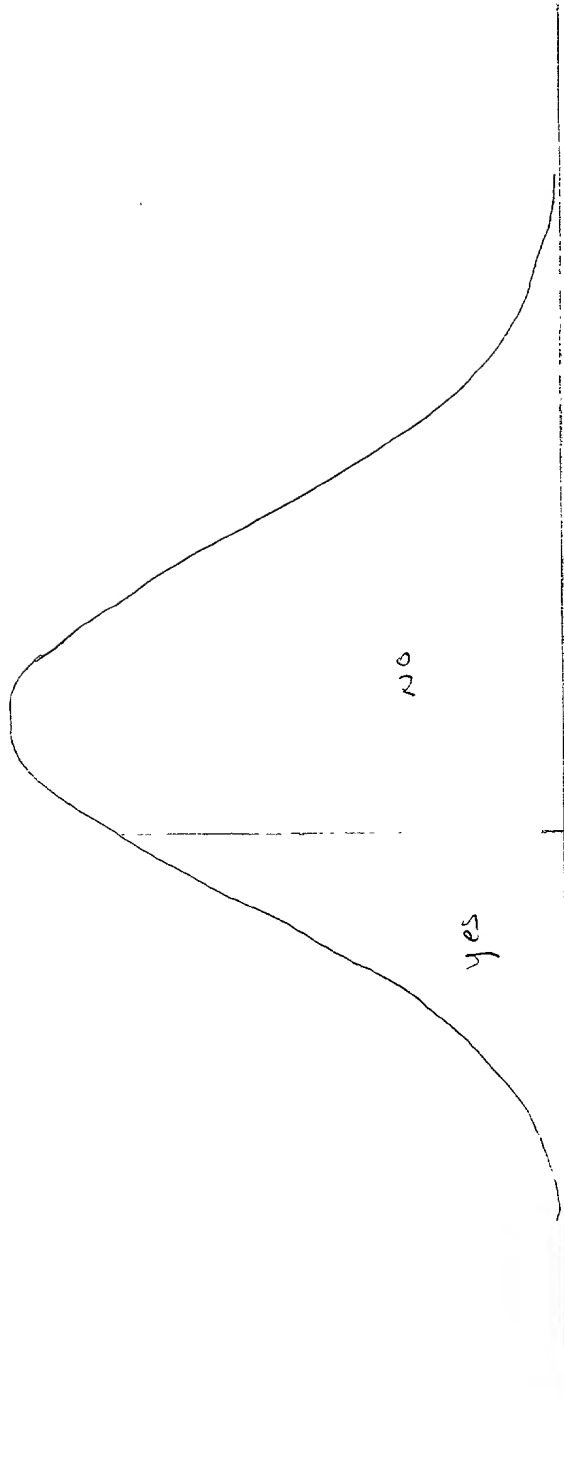


FIG. 13

103000-644130

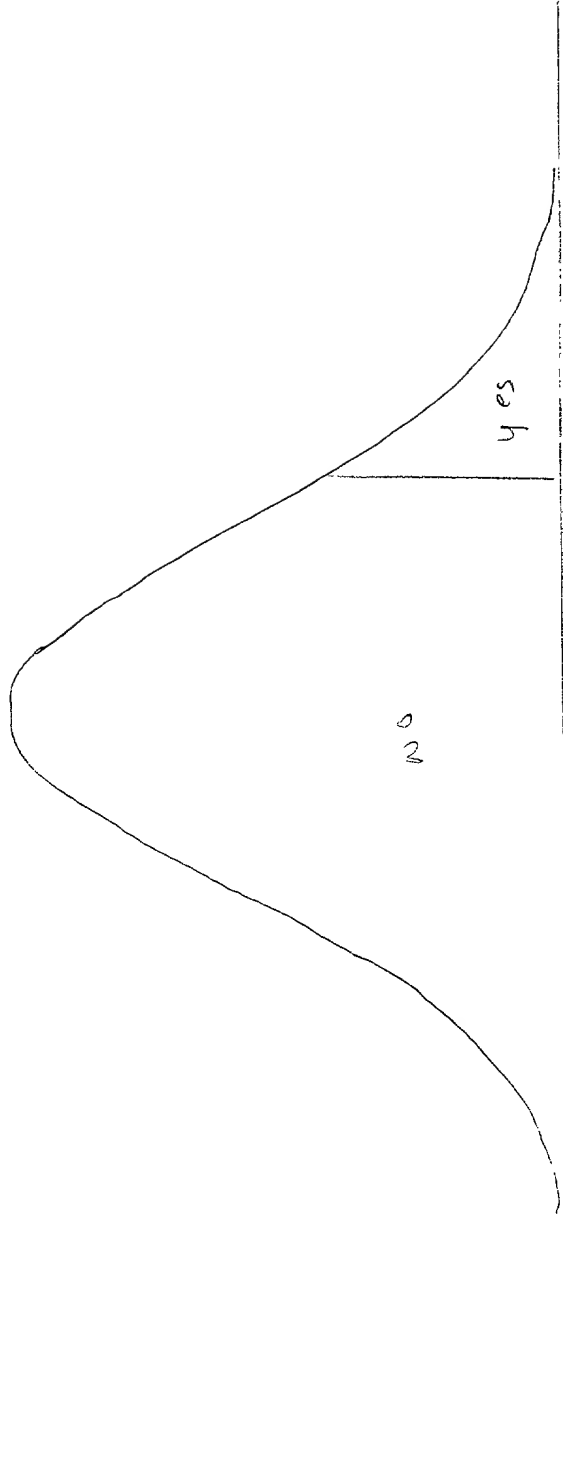
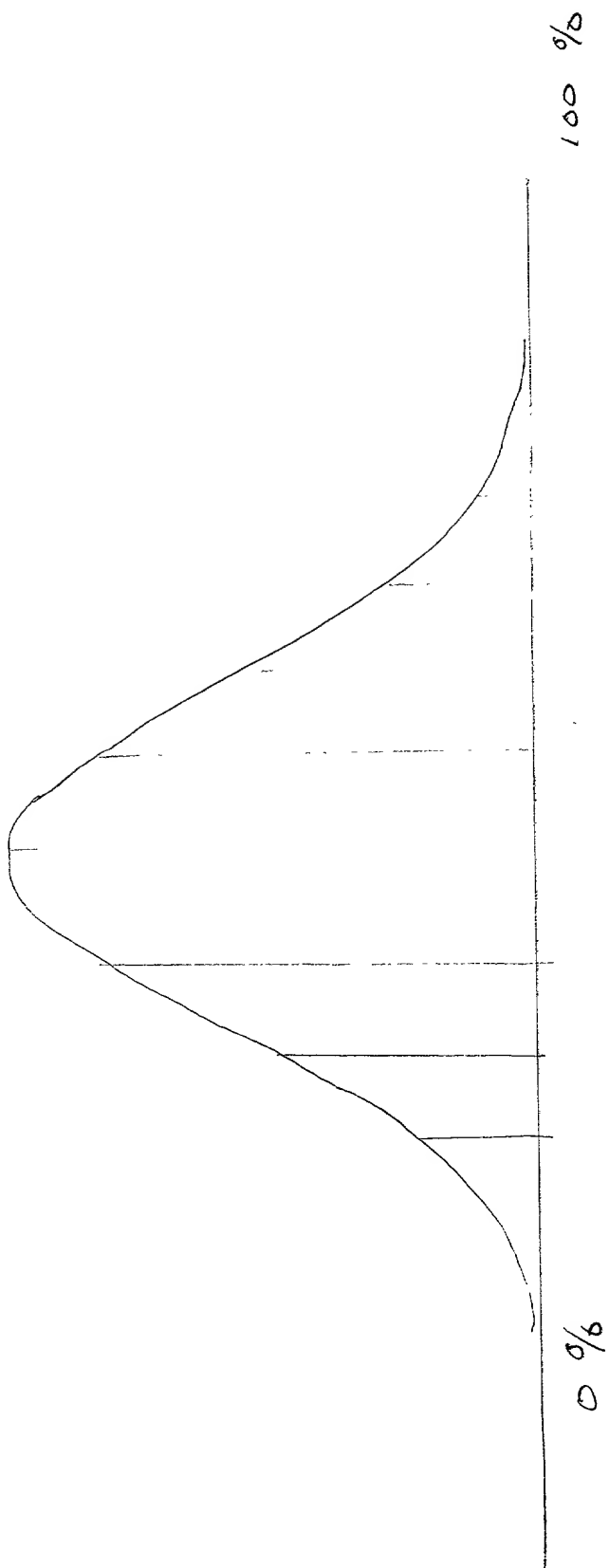


Fig. 14

[illegible]

F1615.

TOP SECRET

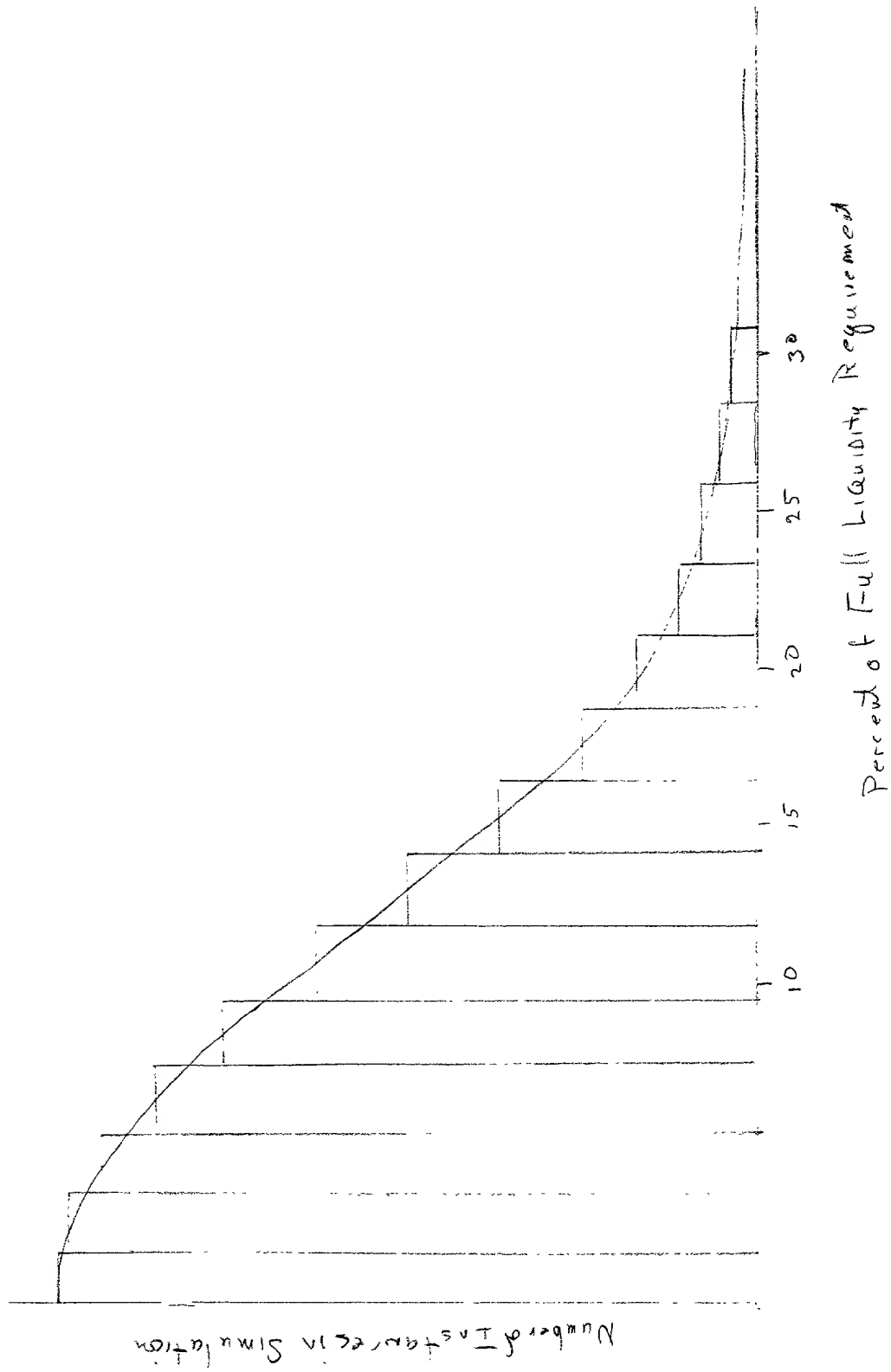


FIG 16A



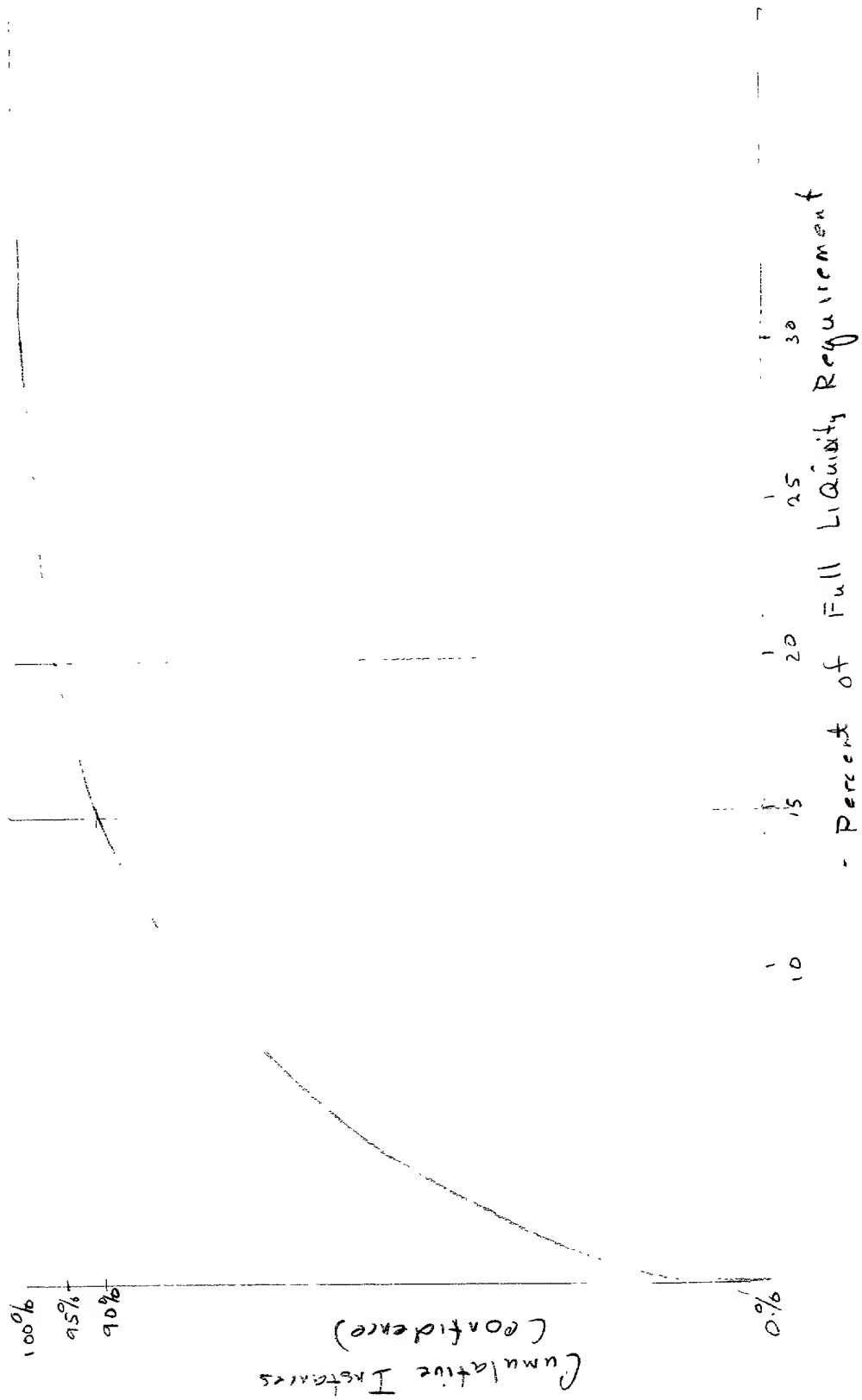
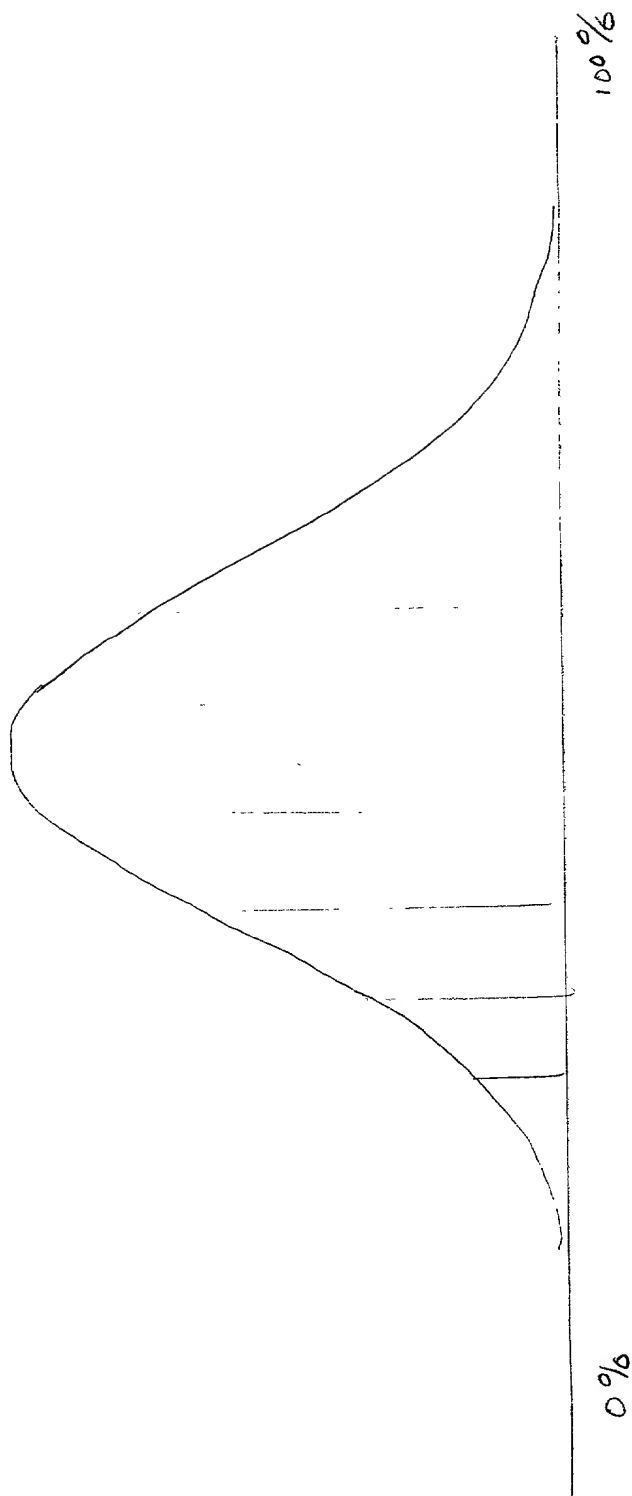


FIG 16B

FOOD - 624280



F-16'17

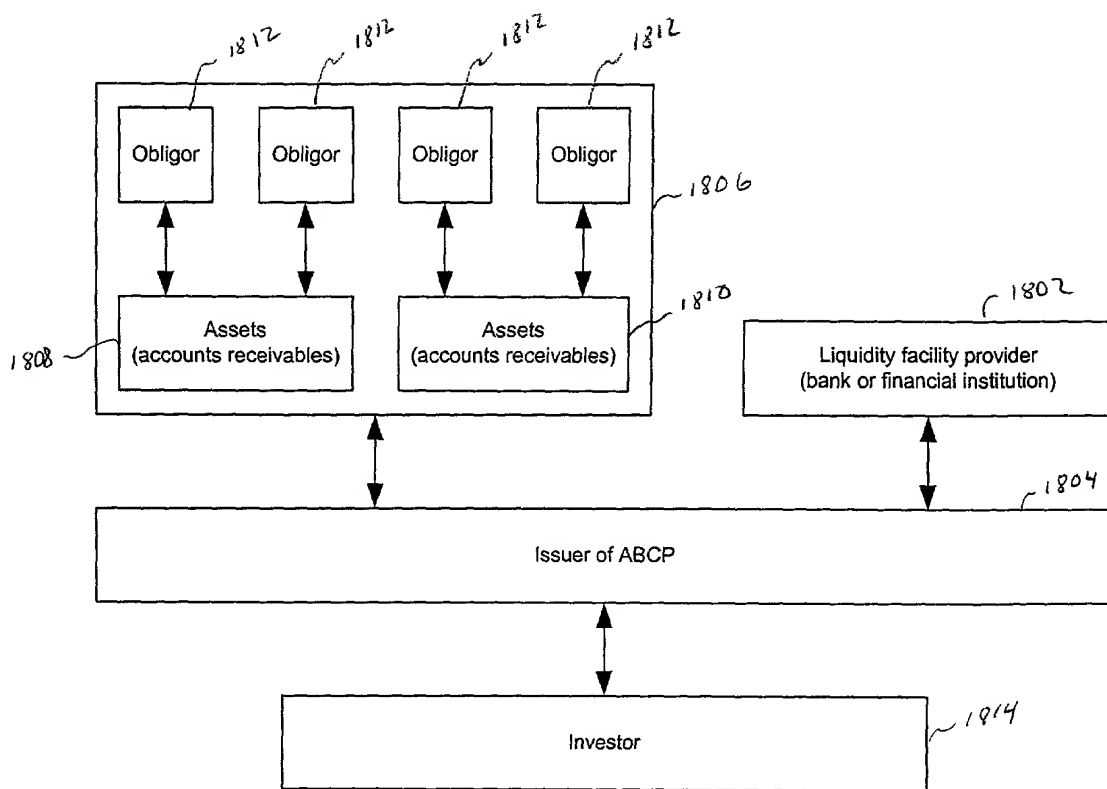


FIG. 18  
(Prior Art)